CONTENTS

Special Issue
C.R. Rao 80th Birthday Felicitation Volume, Part II

Edited by Jagdish N. Srivastava

Volume 108, Numbers 1–2

Preface *J.N. Srivastava* 1

Hypothesis testing: a model selection approach *M. Cubedo and J.M. Oller* 3

Nonparametic estimation of location and dispersion on Riemannian manifolds *R. Bhattacharya and V. Patrangenaru* 23

The multivariate nonparametric Behrens–Fisher problem *E. Brunner, U. Munzel and M.L. Puri* 37

M-estimation using penalties or sieves *S. van de Geer* 55

Likelihood inference for location, scale, and shape *G.A. Barnard and J.B. Copas* 71

A scale-free goodness-of-fit statistic for the exponential distribution based on maximum correlations *J. Fortiana and A. Grané* 85

Asymptotics of maximum likelihood estimator in a two-phase linear regression model *H.L. Koul and L. Qian* 99

On some heteroskedasticity-robust estimators of variance–covariance matrix of the least-squares estimators *A.K. Bera, T. Suprayitno and G. Premaratne* 121

Tests for the response distribution in a Poisson regression model *J.J. Spinelli, R.A. Lockhart and M.A. Stephens* 137

Power analysis for linear models with spherical errors *W. Wang and M.T. Wells* 155

Variable selection for structural models *Y. Kano* 173

Information matrices with random regressors. Application to experimental design *L. Pronzato* 189

Conditional risk models for ordinal response data: simultaneous logistic regression analysis and generalized score tests *L. Fu and D.G. Simpson* 201

Free knot splines in concave extended linear modeling *C.J. Stone and J.Z. Huang* 219

Mathematical aspects of estimating two treatment effects and a common variance in an assured allocation design *B. Levin, H. Robbins and C.-H. Zhang* 255

Asymptotic expansions for the distributions of multivariate basic statistics and one-way MANOVA tests under nonnormality *Y. Fujikoshi* 263

Bootstrap of minimum distance estimators in regression with correlated disturbances *J.M. Vilar-Fernández and J.A. Vilar-Fernández* 283

The local bootstrap for Markov processes *E. Paparoditis and D.N. Politis* 301
On adaptive wavelet estimation of a derivative and other related linear inverse problems *T.T. Cai* 329
Asymptotics of tests for a unit root in autoregression *K. Sakiyama, M. Taniguchi and M.L. Puri* 351
Parameter estimation for hidden Markov chains *G.E.B. Archer and D.M. Titterington* 365
Spline adaptation to smoothness *X. Shen* 391
Author Index Volume 108 411